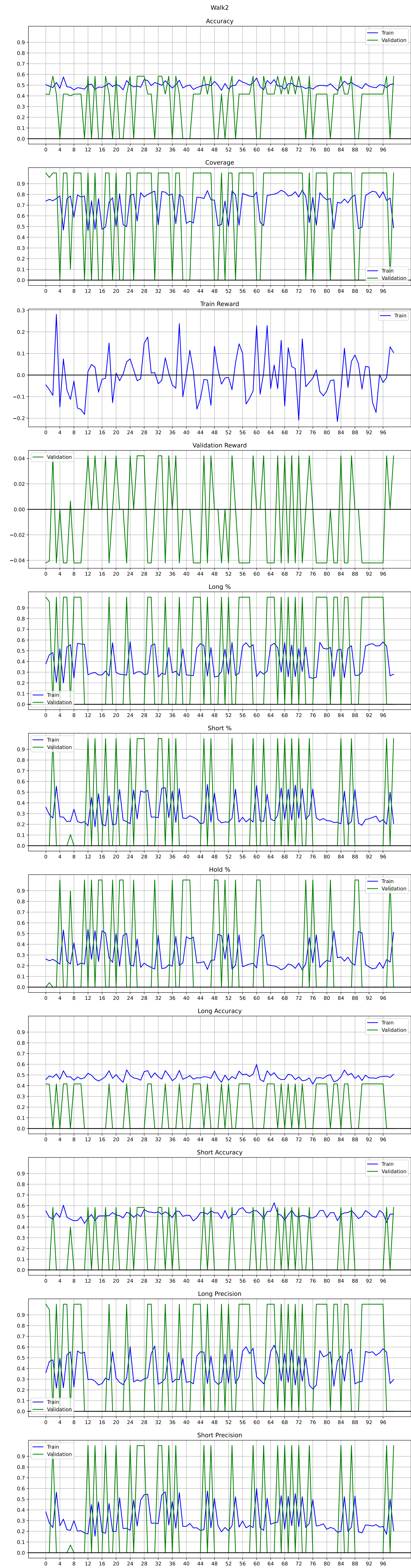
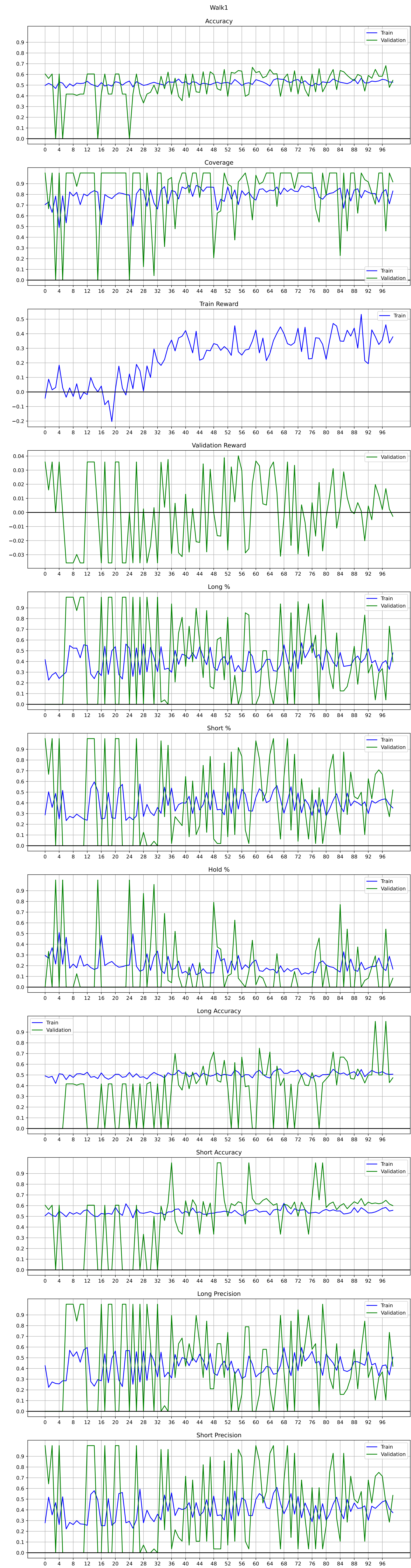


Esperimento SP500 5 (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 5 Years
Validation length: 6 Months
Test lenght: 6 Months
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

90% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

80% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

70% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.0	2	4	0.01	0.1	0.33
1	0	0	0	0	0.0	
sum	0.0	2	4	0.01	0.05	0.33

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	2	2	-0.01	0.13	0.5
1	0	0	0	0	0.0	
sum	-0.0	2	2	-0.01	0.07	0.5

60% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	3	12	-0.02	0.25	0.2
1	0	0	0	0	0.0	
sum	-0.0	3	12	-0.02	0.12	0.2

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	5	5	-0.01	0.33	0.5
1	0	0	0	0	0.0	
sum	-0.0	5	5	-0.01	0.17	0.5